

Progress in Probability



Seminar on Stochastic Processes, 1992

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Robert Aebi



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together they will apprise the reader of much of the current activity in the area Seminar on Stochastic Processes, 1992
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Richard F Bass Krzysztof Burdzy Seattle 1992 SUPERPROCESS LOCAL AND INTERSECTION LOCAL TIMES AND THEIR CORRESPONDING PARTICLE PICTURES Robert J Combinatorial Stochastic Processes Jim Pitman, 2006-05-11 The purpose of this text is to bring graduate students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes There is particular focus on the theory of random combinatorial structures such as partitions permutations trees forests and mappings and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like Brownian motion and Poisson processes *Stochastic Analysis and Related Topics VI* Laurent Decreusefond, Jon Gjerde, Bernt Oksendal, Suleyman Ustunel, 2012-12-06 This volume contains the contributions of the participants of the Sixth Oslo Silivri Workshop on Stochastic Analysis held in Geilo from July 29 to August 6 1996 There are two main lectures Stochastic Differential Equations with Memory by S E A Mohammed Backward SDE s and Viscosity Solutions of Second Order Semilinear PDE s by E Pardoux The main lectures are presented at the beginning of the volume There is also a review paper at the third place about the stochastic calculus of variations on Lie groups The contributing papers vary from SPDEs to Non Kolmogorov type probabilistic models We would like to thank VISTA a research cooperation between Norwegian Academy of Sciences and Letters and Den Norske Stats Oljeselskap Statoil CNRS Centre National de la Recherche Scientifique The Department of Mathematics of the University of Oslo The Ecole Nationale Supérieure des Telecommunications for their financial support L Decreusefond J Gjerde B Oksendal A S Ustunel
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